

Rusudan Kevkhishvili

List of Publications by Year in descending order

Source: <https://exaly.com/author-pdf/9368322/publications.pdf>

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2
papers

5
citations

2682572

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2917675

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g-index

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all docs

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docs citations

2
times ranked

2
citing authors

#	ARTICLE	IF	CITATIONS
1	A direct solution method for pricing options in regime-switching models. <i>Mathematical Finance</i> , 2020, 30, 547-576.	1.8	2
2	Time reversal and last passage time of diffusions with applications to credit risk management. <i>Finance and Stochastics</i> , 2020, 24, 795-825.	1.1	3